

AD-A131 374

NUMERICAL METHODS FOR FREE BOUNDARY PROBLEMS AND TWO  
PHASE FLOWS(U) CARNEGIE-MELLON UNIV PITTSBURGH PA DEPT  
OF MATHEMATICS G J FIX 19 JUL 83 ARO-16792.9-MA

1/1

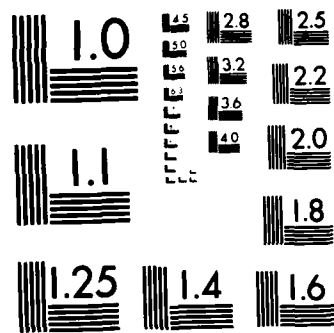
UNCLASSIFIED

DAAG29-80-C-0081

F/G 12/1

NL





MICROCOPY RESOLUTION TEST CHART  
NATIONAL BUREAU OF STANDARDS-1963-A

AD A 131374

DTIC FILE COPY

Unclassified

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

ARO 16792, 9-MA

12

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM	
REPORT NUMBER DRXRO-PR P-16792-M	2. GOVT ACCESSION NO. <b>A131374</b>	3. RECIPIENT'S CATALOG NUMBER	
TITLE (and Subtitle) NUMERICAL METHODS FOR FREE BOUNDARY PROBLEMS AND TWO PHASE FLOWS		5. TYPE OF REPORT & PERIOD COVERED Final Report March 1, 1980-Feb. 28, 1983	
AUTHOR(s) George J. Fix		6. PERFORMING ORG. REPORT NUMBER	
PERFORMING ORGANIZATION NAME AND ADDRESS George J. Fix Professor and Head, Department of Mathematics Carnegie-Mellon University, Pittsburgh, PA 15213		8. CONTRACT OR GRANT NUMBER(s) DAAG29-80-C-0081	
1. CONTROLLING OFFICE NAME AND ADDRESS U. S. Army Research Office Post Office Box 12211 Research Triangle Park, NC 27709		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS	
4. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		12. REPORT DATE July 19, 1983	
		13. NUMBER OF PAGES 7	
		15. SECURITY CLASS. (of this report) Unclassified	
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE	
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited.			
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report) <b>DTIC ELECTE</b> <b>S AUG 16 1983 D</b>			
18. SUPPLEMENTARY NOTES The view, opinions, and/or findings contained in this report are those of the author(s) and should not be construed as an official Department of the Army position, policy, or decision, unless so designated by other documentation			
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Physical mathematics Numerical algorithms Large scale scientific computing			
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) This work on this project dealt with large scale scientific computing. Particular attention was given to fluid flow - both compressible and incompressible - chemically reacting flows arising in combustion as well as moving boundary problems. The primary object was to develop efficient numerical methods that could be used for practical engineering problems. The research consisted in the development of appropriate variational formulations, and then inventing stable and accurate discretizations based on the variational methods. - continued on reverse.			

DD FORM 1 JAN 73 83 08 15 033

UNCLASSIFIED

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

20. Abstract continued.

→ In the area of combustion this has lead to an entirely new approach which has proven effective in modelling the very complicated features of chemically reacting flows.

↑

UNCLASSIFIED

NUMERICAL METHODS FOR FREE BOUNDARY PROBLEMS  
AND TWO PHASE FLOWS

FINAL REPORT

George J. Fix

July 19, 1983

U. S. ARMY RESEARCH OFFICE

Accession For	
NTIS GRA&I	<input checked="checked" type="checkbox"/>
DTIC TAB	<input type="checkbox"/>
Unannounced	<input type="checkbox"/>
Justification	
By	
Distribution/	
Availability Codes	
Dist	Avail and/or Special
A	

Contract DAAG29-80-C-0081

Carnegie-Mellon University

APPROVED FOR PUBLIC RELEASE;  
DISTRIBUTION UNLIMITED.

THE VIEW, OPINIONS, AND/OR FINDINGS CONTAINED IN THIS  
REPORT ARE THOSE OF THE AUTHOR(S) AND SHOULD NOT BE  
CONSTRUED AS AN OFFICIAL DEPARTMENT OF THE ARMY POSITION,  
POLICY, OR DECISION, UNLESS SO DESIGNATED BY OTHER  
DOCUMENTATION.

1 March 1980 - 28 February 1983

The work supported by this contract centered around the following problem areas:

1. Finite Element Methods for flow problems
2. Numerical methods for free boundary problems
3. Finite difference methods for chemically reacting flows

Work on the first problem

The work on flow problems using finite element techniques is contained in references [1], [5], [7], [9], [10], [12], and [13].

The techniques offer many advantages for modelling practical flow problems. They are well suited to complicated geometries and irregular grids that can be used without difficulty. They do, however, have one major drawback. Many of the finite element spaces which have been successfully used in elliptic problems have serious instabilities when applied to flow problems. Because of this, a good deal of attention has been given to developing criteria for determining when a particular element will be stable, and then using this to invent new stable elements that can be conveniently used in practical problems. This is the main thrust in papers [1], [5], [7], [10], and [13].

Compressible flows offer far more difficulties than incompressible flows. Indeed, as is shown in [9] there are many elements which are stable in the incompressible case yet unstable in the compressible case. It was shown in [9] that the key is mass conservation, and a number of new mass conserving elements were introduced which are stable for compressible flows.

Research on numerical methods for compressible flows has also dealt with different types of variational principles, and in particular schemes of the least square type. This is discussed in [9], while in [12] it is applied to a transonic flow problem.

#### Work on the second problem

Research has centered here on a new model for free boundary problems where the phase  $\phi$  of the material is a part of the model to be computed along with the temperature field  $T$ . Introducing a Helmholtz free energy functional, a nonlinear system of parabolic partial differential equations can be developed for  $\phi$  and  $T$ . This has been called a phase field model of free boundary problems. This system involved two parameters  $\xi$  (a diffusion length for  $\phi$ ) and  $\tau$  (a relaxation time), and using singular perturbation expansions one can show that the phase field model is correct as  $\xi, \tau$  suitably approach 0. In [8] this model was applied to a number of Stefan type problems as well as problems having effects due to supercooling.

#### Work on the third problem

One of the difficult problems in modelling combustion processes with continuum mechanical models, i.e., partial differential equations, is that some of the variables may become multivalued. This occurs when the paths of two or more particles coincide. In single phase fluid mechanics this is usually when a shock appears, and the governing partial differential equations are replaced with appropriate jump conditions.



In multiphase reacting flow shocks in this sense are not present, and the continuum variables are simply multivalued.

We treated this type of flow with a new Lagrangian based finite difference scheme. This was developed in [6] and successfully applied to selected combustion problems in [2] and [3].

## BIBLIOGRAPHY

### Publications Supported by Contract

- [1] G. J. Fix, M. D. Gunzburger, and R. A. Nicolaides, "On mixed finite element methods for first order elliptic systems," *Numerische Mathematik*, 37, (1981), pp. 29-48.
- [2] S. K. Aggarwal, G. J. Fix, D. N. Lee, and W. Sirignano, "Numerical computation of fuel-air mixing in a two-phase axi-symmetric coaxial free jet flow," *Advances in Computer Methods for Partial Differential Equations IV*. Editors, R. Vichnitsky & R. Stepleman, Publ. IMACS, (1981), pp. 317-323.
- [3] S. K. Aggarwal, G. J. Fix, D. N. Lee, and W. Sirignano, "Numerical optimization studies of axi-symmetric unsteady sprays," 1981 Aerospace Sciences Meeting, St. Louis, MO, January 12-15, (1981).
- [4] G. J. Fix, "Numerical simulation of free boundary problems using phase field methods," *The Mathematics of Finite Elements and Applications IV*, Proceedings of a conference held at Brunel University May, 1981, Ed., J. R. Whiteman, Academic Press, (1982), pp. 265-279.
- [5] G. J. Fix, M. D. Gunzburger, R. A. Nicolaides, and J. S. Peterson, "Mixed finite element methods for acoustics and flow problems," *AIAA 5th Computational Fluid Dynamics Conference*, Palo Alto, California, June 22-23, (1981), pp. 265-271.
- [6] S. K. Aggarwal, G. J. Fix, D. N. Lee, and W. Sirignano, "Numerical optimization studies of axisymmetric unsteady sprays," *Journal of Computational Physics*, 50, No. 1 (1983), pp. 101-115.
- [7] G. J. Fix, D. N. Lee, and G. Liang, "Penalty-hybrid finite element method," *Comp. & Maths. with Appls.*, 8, No. 5, (1982), pp. 393-399.
- [8] G. J. Fix, "Phase field models for free boundary problems," *Applied Math. Modelling.*, in press, (1982).
- [9] G. J. Fix, "Finite element methods for compressible flows," Appeared in the Proceedings of the Fourth International Symposium on the Finite Element Methods in Flow Problems, Tokyo, Japan, July 26-29, (1982), pp. 381-385.
- [10] G. J. Fix, "Finite element methods for flow problems," Appeared in the Proceedings of the 10th IMACS World Congress on System Simulation and Scientific Computation, (1982), pp. 23-29.

- [11] H. I. Aaronson, G. J. Fix, F. K. Le Goues, and Y. W. Lee, "Influence of crystallography upon critical nucleus shape and nucleation kinetics of FCC - - FCC homogeneous nucleation," Proceedings of the Int. Conference on Solid-Solid Phase Transformations, TMS-AIME, Warrendale, PA, in press, (1982).
- [12] C. L. Cox, G. J. Fix, and M. D. Gunzburger, "A least squares finite element scheme for transonic flow around harmonically oscillating wings," Journal of Comp. Physics, to appear, (1983).
- [13] G. J. Fix, M. D. Gunzburger, and J. S. Peterson, "On finite element approximations of problems having inhomogeneous essential boundary conditions," Computers and Mathematics with Applications, to appear, (1983).

PARTICIPATING SCIENTIFIC PERSONNEL

1. Tsu-Fen Chen - Graduate Student  
M.S. December 9, 1980  
Ph.D. August 1983
2. Eduardo Socolovsky - Graduate Student  
M.S. March 16, 1982  
Ph.D. Expected June 1984
3. Manil Suri - Graduate Student  
M.S. September 1, 1981  
Ph.D. August 1983

END

FILMED

9-83

DTIC